



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-December-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future	Dec 2013 CADP	Future	0	0.0000	(6.7881)	0.0000	0.0000	2,274	0.00		
			0					2,274.00	0.00	4 548.00	121 795.44
		Total	0					2,274.00	0.00	4 548.00	121 795.44
Future	Dec 2013 CADR	Future	0	711.5000	791.5299	0.0000	0.0000	696	495,204.00		
			0					696.00	495,204.00	1 484.00	770 367.46
		Total	0					696.00	495,204.00	1 484.00	770 367.46
Future	Dec 2013 CADS	Future	0	461.5000	548.3179	0.0000	0.0000	6,000	2,769,000.00		
			0					6,000.00	2,769,000.00	12 000.00	2 769 000.60
		Total	0					6,000.00	2,769,000.00	12 000.00	2 769 000.60
Future	Dec 2013 CADT	Future	0	397.2000	571.6572	0.0000	0.0000	1,600	635,520.00		
			0					1,600.00	635,520.00	4 800.00	770 595.84
		Total	0					1,600.00	635,520.00	4 800.00	770 595.84
Future	Dec 2014 CAFC	Future	2,304	(72.7383)	(115.4534)	0.0000	0.0000	0	0.00		
			2,304					0.00	0.00	2 304.00	-237 864.96
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future	Dec 2014 CAFE	Future	26,600	650.3950	697.0409	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30

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Future											
Dec 2014	CAFH	Future	3,784	712.1065	765.7844	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	156.9591	158.6395	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,488	(27.3134)	86.0000	0.0000	0.0000	8,976	736,032.00		
			<u>4,488</u>					<u>8,976.00</u>	<u>736,032.00</u>	<u>8 976.00</u>	<u>736 032.00</u>
		Total	4,488					8,976.00	736,032.00	8 976.00	736 032.00
Future											
Dec 2014	CAFK	Future	3,101	636.5403	672.0000	0.0000	0.0000	3,101	2,110,807.91		
			<u>3,101</u>					<u>3,101.00</u>	<u>2,110,807.91</u>	<u>3 101.00</u>	<u>2 110 807.91</u>
		Total	3,101					3,101.00	2,110,807.91	3 101.00	2 110 807.91
Option											
Dec 2013	DAUM	10.30 Call	200	9165.2253	14941.2355	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>5 262 000.00</u>
		Total	200					0.00	0.00	400.00	5 262 000.00
Future											
Feb 2014	DAUS	Future	20,140	10.4258	10.5145	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.5639	10.6532	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 038 630.00</u>	<u>18 648 991 978.50</u>
Option											
Dec 2013	DAUS	9.55 Put	500	0.5612	0.5039	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	28.4584	17.2091	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	42.9477	64.4048	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	8.3342	13.1018	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	363.2648	441.4956	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	79.9592	107.5589	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.0763	0.0848	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	345.7167	411.4500	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.4490	0.4350	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	510.5856	579.0421	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.2499	1.2624	0.0000	0.0000	0	0.00		

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Mar 2014	DAUS	10.10 Call	6,000	514.1806	577.7197	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	3.4448	3.6764	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	697.8889	770.6012	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	6.5779	0.0000	0.0000	0.0000	5,500	0.55		
May 2014	DAUS	10.14 Call	5,500	637.7081	0.0000	0.0000	0.0000	5,500	0.55		
Aug 2014	DAUS	10.33 Put	19,547	348.0705	310.3714	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	236.0264	250.2892	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	309.7455	282.2738	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	375.3304	393.5953	0.0000	0.0000	0	0.00		
			<u>108,459</u>					<u>11,000.00</u>	<u>1.10</u>	<u>3 059 533.00</u>	<u>175 626 946.33</u>
	Total		138,749					11,000.00	1.10	5 098 163.00	18 824 618 924.83
Future											
Mar 2014	EUUS	Future	494	1.3718	1.3772	0.0000	0.0000	0	0.00		
			<u>494</u>					<u>0.00</u>	<u>0.00</u>	<u>709.00</u>	<u>9 701 833.00</u>
	Total		494					0.00	0.00	709.00	9 701 833.00
Future											
Dec 2013	ZAAD	Future	0	9.2080	9.2994	9.2122	9.2050	4,178	38,529,601.00		
Mar 2014	ZAAD	Future	10,312	9.2788	9.3691	9.3700	9.2763	1,255	11,658,621.30		
Jun 2014	ZAAD	Future	300	9.3481	9.4392	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.4297	9.5189	0.0000	0.0000	400	3,812,760.00		
			<u>12,612</u>					<u>5,833.00</u>	<u>54,000,982.30</u>	<u>2 129 054.00</u>	<u>16 143 047 640.20</u>
	Total		12,612					5,833.00	54,000,982.30	2 130 961.00	16 143 047 640.20
Future											
Mar 2014	ZACA	Future	50	9.8030	9.8970	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>27 000.00</u>	<u>204 055 214.60</u>
	Total		50					0.00	0.00	27 000.00	204 055 214.60
Future											
Dec 2013	ZACR	Future	0	1.6978	1.7122	0.0000	0.0000	100	1,697,800.00		
			<u>0</u>					<u>100.00</u>	<u>1,697,800.00</u>	<u>200.00</u>	<u>3 387 800.00</u>
	Total		0					100.00	1,697,800.00	200.00	3 387 800.00
Future											
Dec 2013	ZAEU	Future	0	14.1472	14.3278	14.1600	14.1600	26,269	372,542,484.20		
Mar 2014	ZAEU	Future	74,401	14.3406	14.5184	14.4646	14.3497	481	6,955,737.70		
Jun 2014	ZAEU	Future	17,743	14.5301	14.7101	0.0000	0.0000	0	0.00		
			<u>92,144</u>					<u>26,750.00</u>	<u>379,498,221.90</u>	<u>4 260 824.00</u>	<u>49 971 096 487.80</u>
Option											

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Mar 2014	ZAEU	12.65 Put	500	13.6355	12.0980	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	17.6149	15.3176	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	132.4923	162.8907	0.0000	0.0000	0	0.00		
			<u>14,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1 943 538.00</u>	<u>274 895 277.33</u>
	Total		106,944					26,750.00	379,498,221.90	6 204 362.00	50 245 991 765.13
Future											
Mar 2014	ZAFR	Future	444	11.7456	11.8999	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	11.9114	12.0672	0.0000	0.0000	0	0.00		
			<u>519</u>					<u>0.00</u>	<u>0.00</u>	<u>380 335.00</u>	<u>3 297 196 348.50</u>
	Total		519					0.00	0.00	380 335.00	3 297 196 348.50
Future											
Dec 2013	ZAGB	Future	0	16.7752	17.0277	17.0020	17.0020	10,097	169,389,400.40		
Mar 2014	ZAGB	Future	31,451	16.9966	17.2456	17.0042	17.0042	80	1,368,874.00		
Jun 2014	ZAGB	Future	602	17.2096	17.4611	0.0000	0.0000	0	0.00		
			<u>32,053</u>					<u>10,177.00</u>	<u>170,758,274.40</u>	<u>3 242 643.00</u>	<u>42 853 469 931.80</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	1.4615	0.2581	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	1.9561	0.4824	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	10.2294	9.2544	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	12.7902	11.5685	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	33.8235	27.5202	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	458.1517	335.8680	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	118.7274	153.2378	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	519.0344	407.8604	0.0000	0.0000	0	0.00		
			<u>13,858</u>					<u>0.00</u>	<u>0.00</u>	<u>417 729.00</u>	<u>129 670 299.05</u>
	Total		45,911					10,177.00	170,758,274.40	3 660 372.00	42 983 140 230.85
Future											
Dec 2013	ZAJY	Future	0	0.1000	0.1011	0.0000	0.0000	13,435	134,327,350.50		
Mar 2014	ZAJY	Future	164	0.1014	0.1025	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1028	0.1039	0.0000	0.0000	125	1,300,412.50		
			<u>13,048</u>					<u>13,560.00</u>	<u>135,627,763.00</u>	<u>523 825.00</u>	<u>5 364 073 611.20</u>
	Total		13,048					13,560.00	135,627,763.00	523 825.00	5 364 073 611.20
Future											
Mar 2014	ZAUM	Future	286	10.4536	10.5422	10.4498	10.4498	5	5,224,900.00		
Jun 2014	ZAUM	Future	200	10.5923	10.6817	0.0000	0.0000	0	0.00		
			<u>486</u>					<u>5.00</u>	<u>5,224,900.00</u>	<u>50 439.00</u>	<u>44 482 861 950.00</u>
Option											

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Mar 2014	ZAUM	10.33 Put	200	23373.0325	19455.1716	0.0000	0.0000	0	0.00		
			200					0.00	0.00	2 153.00	69 615 311.88
		Total	686					5.00	5,224,900.00	52 592.00	44 552 477 261.88
Future											
Dec 2013	ZAUS	Future	0	10.3115	10.4028	10.4008	10.2946	166,433	1,719,995,021.60		
Mar 2014	ZAUS	Future	620,800	10.4536	10.5422	10.5700	10.4301	32,671	343,509,783.50		
Jun 2014	ZAUS	Future	63,643	10.5923	10.6817	10.5910	10.5864	5,175	55,086,030.00		
Sep 2014	ZAUS	Future	3,650	10.7491	10.8371	0.0000	0.0000	150	1,622,850.00		
Dec 2014	ZAUS	Future	6,400	10.8976	10.9846	0.0000	0.0000	0	0.00		
			694,493					204,429.00	2,120,213,685.10	49 429 785.00	427 006 705 165.00
Option											
Dec 2013	ZAUS	9.85 Call	0	461.5000	552.8030	0.0000	0.0000	6,000	0.60		
Mar 2014	ZAUS	9.60 Put	16,000	33.7220	28.8205	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	45.2729	38.2336	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	52.1678	43.8476	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	59.8927	50.1426	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	78.0979	65.0166	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	556.5777	625.5495	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	102.9777	83.3495	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	154.4973	126.4256	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	428.2034	485.7140	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	174.6034	143.5140	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	416.6576	472.9427	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	196.1798	162.0097	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	372.8155	424.1231	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	6,000	367.5971	418.2744	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	357.3303	406.7517	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	352.2837	401.0757	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	243.6939	203.2564	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	269.5850	226.0103	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	300.4586	342.3697	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	280.7493	317.9213	0.0000	0.0000	2,500	872,500.00		
Mar 2014	ZAUS	10.50 Put	3,200	327.1493	275.7213	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	262.3295	297.0989	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	391.5342	335.4070	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	241.8363	273.8635	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	229.0952	259.3859	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	220.0016	0.0000	0.0000	0.0000	11,000	2,822,220.50		
Mar 2014	ZAUS	10.70 Call	24,000	214.1509	242.3712	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	2,700	175.2362	197.9200	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	164.0344	185.0901	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	11.00 Call	200	144.2061	162.0518	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	690.6061	619.8518	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	127.3343	142.4557	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	119.7881	133.8436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	112.7748	125.8432	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	79.8930	88.3883	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	16.4361	17.2349	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	20.9479	21.6012	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	110.6053	99.7230	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	121.4096	109.2906	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	164.0341	147.1331	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	175.4573	157.3054	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	218.5490	190.9355	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	376.5016	410.2633	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	198.5738	215.5135	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	149.2513	161.9134	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	127.3558	137.9567	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	41.7846	38.9245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	43.1447	40.1500	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	50.5306	46.7943	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	192.7032	173.8352	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	224.1103	201.9348	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	292.3306	263.3442	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	300.7143	270.4313	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	309.7331	277.6422	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	381.8207	343.7472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	518.6704	552.4000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	368.0934	390.1811	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	279.5187	295.1049	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	232.4448	244.6989	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	227.7893	239.7164	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	222.1592	233.6854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	270.5717	246.4128	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	422.3505	386.2190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	679.9708	713.3983	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	418.4096	436.3433	0.0000	0.0000	0	0.00		
			<u>601,962</u>					<u>19,500.00</u>	<u>3,694,721.10</u>	<u>7 931 745.00</u>	<u>2 355 770 774.57</u>
Total			1,296,455					223,929.00	2,123,908,406.20	57 361 530.00	429 362 475 939.57

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
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Grand Total		1,658,445					314,001.00	2 877 462 912.81	81,794,487	639,728,417,180.88
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